

1. Let $f : [0, 1] \rightarrow \mathbb{R}$ be a bounded function, and suppose the lower integral of f on $[0, 1]$ is positive. Prove that there exists an interval $[r_1, r_2] \subseteq [0, 1]$, $r_1 \neq r_2$, such that $f(x) > 0$ for all x in $[r_1, r_2]$.

Solution: If the lower integral of f is positive then the Riemann integral of f is positive. Suppose $f = 0$ on $[0, 1]$ implies that $\int_0^1 f = 0$. Therefore $\int_0^1 f$ is positive implies that f is positive on some interval $[r_1, r_2] \subseteq [0, 1]$. □

2. Let f be a Riemann integrable function on $[a, b]$, $a < b$, and let $F(x) = \int_a^x f(t)dt$, $x \in [a, b]$. Prove that F is continuous on $[a, b]$.

Solution: We can find the proof in the book 'Elementary Analysis' by Kenneth A. Ross. Theorem 34.3, Page - 294. □

3. Find the limit (if exists): $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^2 + y^2}$

Solution: Let $h(x, y) = \frac{x^2 y}{x^2 + y^2}$ for $(x, y) \in \mathbb{R}^2 \setminus 0$. Let $\epsilon > 0$ be given, choose $\delta > 0$ such that $\delta = \epsilon$. Whenever $0 < (x, y) \in \mathbb{R}^2$ with $|(x, y)| := \max\{|x|, |y|\} < \epsilon$, we have

$$|h(x, y) - (0, 0)| = |h(x, y)| = \left| \frac{x^2 y}{x^2 + y^2} \right| \leq \frac{x^2 |y|}{x^2} = |y| < \delta < \epsilon.$$

Thus $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^2 + y^2} = (0, 0)$. □

4. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a C^∞ -function, and let

$$g(x_1, \dots, x_n) = f(e^{x_1}, \dots, e^{x_n}),$$

for all $(x_1, \dots, x_n) \in \mathbb{R}^n$. Suppose that

$$\sum_{i=1}^n (x_i^2 \frac{\partial^2 f}{\partial x_i^2} + x_i \frac{\partial f}{\partial x_i}) = 0.$$

Compute $\sum_{i=1}^n \frac{\partial^2 g}{\partial x_i^2}$.

Solution: Given that

$$g(x_1, \dots, x_n) = f(e^{x_1}, \dots, e^{x_n}).$$

Compute $\frac{\partial g}{\partial x_i}$,

$$\frac{\partial g}{\partial x_i} = \frac{\partial f}{\partial e^{x_i}} e^{x_i}.$$

Compute $\frac{\partial^2 g}{\partial x_i^2}$,

$$\frac{\partial^2 g}{\partial x_i^2} = \frac{\partial f}{\partial e^{x_i}} e^{x_i} + e^{x_i^2} \frac{\partial^2 f}{\partial e^{x_i^2}}.$$

Using the assumption $\sum_{i=1}^n (x_i^2 \frac{\partial^2 f}{\partial x_i^2} + x_i \frac{\partial f}{\partial x_i}) = 0$ and by above computation $\sum_{i=1}^n \frac{\partial^2 g}{\partial x_i^2} = 0$.

□

5. Which of the following statements are true, and which are false? Justify your answer.

- (i). $\overline{B_r(a)} = \{x \in X : d(x, a) \leq r\}$.
- (ii). If every subset of X is compact, then X is a finite set.
- (iii). Interior of a connected subset of X is connected.

Solution: (i). It is not necessarily true that the closure of the open ball $B_r(a)$ is equal to the closed ball of the same radius r centred at the same point a . For example, take X to be any set and define a metric

$$d(x, y) = \begin{cases} 0 & \text{if and only if } x = y \\ 1 & \text{otherwise} \end{cases}$$

The open unit ball of radius 1 around any point a is a singleton set $\{a\}$. Its closure is also the singleton set. However the closed unit ball of radius 1 is everything.

(ii). Since metric space is Hausdorff, (ii) is true. If X is compact, every subset has a limit point. Suppose X is not finite then there exists an infinite subset A . We can choose a limit point x of A , take it away from A if it is in A and denote the new set by A' . It is still infinite. By assumption A' is compact, since X is Hausdorff, A' must be closed, but there exists a limit point of A' that is not in A' . This is a contradiction.

(iii). This is need not be true. If $X \subset \mathbb{R}^2$ is the union of two closed disks of radius 1, one with centre at $(1, 0)$ and another with centre at $(-1, 0)$ then X is connected but its interior is not. □

6. Let X be a compact metric space, and let $f : X \rightarrow X$ be a function. suppose that

$$d(f(x), f(y)) < d(x, y)$$

for all $x \neq y$. Prove that f has a unique fixed point.

Solution: We can find the proof in the book 'Topology of Metric Spaces' by S. Kumaresan. Theorem 6.4.5, Page - 143. □

7. Let X be a complete countable metric space. Prove that there exists an element $x \in X$ such that $\{x\}$ is open.

Solution: To prove that there exists an element $x \in X$ such that $\{x\}$ is open, it is enough to prove that X has a isolated point. Suppose X is a complete metric space with no isolated points. Since X is countable and fix an enumeration $X = \{x_n : n \in \mathbb{N}\}$. For each $x \in X$, let $O_x := X \setminus \{x\}$. By our assumption O_{x_n} is dense in X . Using Baire category theorem, we have $\cap_{n \in \mathbb{N}} O_{x_n}$ is dense in (X, d) . But this is a contradiction, because $\cap_{n \in \mathbb{N}} O_{x_n}$ is empty. □

8. Determine the nature of the critical points of $f(x, y) = 2x^3 - 6xy + y^2 + 4y$, $(x, y) \in \mathbb{R}^2$.

Solution: We will first to get all the first and second order derivatives

$$f_x = 6x^2 - 6y, f_y = -6x + 2y + 4, f_{xx} = 6x, f_{yy} = 2, f_{xy} = -6.$$

We can solve the first equation for y as

$$6x^2 - 6y = 0 \Rightarrow y = x^2.$$

Plugging this into the second equation gives,

$$x^2 - 3x + 4 = 0.$$

From this we can see that we must have $x = 1$ or $x = 2$. Now use the fact that $y = x^2$

$$x = 1, y = 1 \Rightarrow (1, 1)$$

$$x = 2, y = 4 \Rightarrow (2, 4)$$

So we get two critical points. All we need to do now is classify them. To do this we will need D . Here is the general formula for D .

$$D(x, y) = f_{xx}f_{yy} - f_{xy}^2 = 6x \cdot 2 - (-6)^2 = 12x - 36.$$

To classify the critical points all that we need to do is plug the critical points and use the fact above to classify them.

$$D(1, 1) = 12 - 36 = -24 < 0$$

So, for $(1, 1)$, D is negative and so this must be a saddle point.

$$D(2, 4) = 24 - 36 = -12 < 0$$

For $(2, 4)$, D is negative so this is also a saddle point.

□

9. Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ be a function. Suppose that f is a differentiable at $(0, 0)$ and

$$\lim_{x \rightarrow 0} \frac{f(x, x) - f(x, -x)}{x} = 1.$$

Compute $\frac{\partial f}{\partial y}(0, 0)$.

Solution:

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{f(x, x) - f(x, -x)}{x} &= 1 \\ \lim_{x \rightarrow 0} \frac{f(x, x) - f(0, 0)}{x} - \lim_{x \rightarrow 0} \frac{f(x, -x) - f(0, 0)}{x} &= 1 \\ \lim_{x \rightarrow 0} \frac{f(x(1, 1)) - f(0, 0)}{x} - \lim_{x \rightarrow 0} \frac{f(x(1, -1)) - f(0, 0)}{x} &= 1 \end{aligned}$$

Using the definition of derational derivative, we have

$$\nabla f|_{(0,0)}(1, 1) - \nabla f|_{(0,0)}(1, -1) = 1$$

$$\nabla f|_{(0,0)}(0, 2) = 1$$

$$2\nabla f|_{(0,0)}(0, 1) = 1$$

$$\nabla f|_{(0,0)}(0, 1) = \frac{1}{2}$$

$$\frac{\partial f}{\partial y}(0, 0) = \frac{1}{2}.$$

□